Networks with mixed processor sharing parallel queues and common pools

Dijk, J.N.; Akyildiz, I.F.

SERIE RESEARCH MEMORANDA

NETWORKS WITH MIXED PROCESSOR SHARING
PARALLEL QUEUES AND COMMON POOLS

N. van Dijk
I.F. Akyildiz

Research memorandum 1988-23 June '88

VRIJE UNIVERSITEIT
FACULTEIT DER ECONOMISCHE WETENSCHAPPEN
EN ECONOMETRIE
AMSTERDAM

NETWORKS WITH MIXED PROCESSOR SHARING PARALLEL QUEUES AND COMMON POOLS

N. van Dijk* and I. F. Akyildiz**

Technical Report: GIT-ICS-88/22

* Vrije University
Amsterdam
Netherlands

** School of Information and Computer Science
Georgia Institute of Technology
Atlanta, GA 30332
U. S. A.

June 21, 1988

Networks with Mixed Processor Sharing Parallel Queues and Common Pools

N. M. van Dijk and I. F. Akyildiz***

* Vrije University
Amsterdam
Netherlands

** School of Information and Computer Science
Georgia Institute of Technology
Atlanta, Georgia 30332
U. S. A.

ABSTRACT

Networks of mixed exponential and non-exponential parallel queues with interdependent service capacities and common pools or accessibility constraints are studied. An invariance condition is provided in terms of the service and blocking protocols. It is shown that this condition guarantees a product form for the stationary joint queue size distribution. This distribution has the insensitivity property, i.e., it depends upon the service requirements only throughout their means. Various non-standard examples and applications are included. For instance, networks of processor sharing FCFS queues allowing different mean services for different job types, networks with reversible routing between parallel queues with common pools and networks with only a partial reversible routing and blocking

Key Words: Product Form, Insensitivity, Parallel Queues, Common Pools, Blocking

June 21, 1988

Akyildiz's work was supported in part by School of Information and Computer Science, ICS, of Georgia Tech and by the Air Force Office of the Scientific Research (AFOSR) under Grant AFOSR-88-028.

Networks with Mixed Processor Sharing Parallel Queues and Common Pools

*N. M. van Dijk * and I. F. Akyildiz***

* Vrije University
Amsterdam
Netherlands

** School of Information and Computer Science
Georgia Institute of Technology
Atlanta, Georgia 30332
U. S. A.

1. Introduction

A queueing network is a collection of stations in which jobs proceed from one to another to satisfy their service requirements. Queueing networks have enjoyed increasing popularity over the last two decades as models for telecommunication networks, computer systems, and flexible manufacturing systems. These applications frequently feature situations in which a number of parallel queues have to share a common pool or are attached to some joint processor.

Product form results for queueing networks and their relationships with notions of partial balance have been extensively studied over the last two decades [4,6,7,8,12,14,17,23,34]. For exponential networks with a fixed routing, no blocking and station independent servicing the product form is a common feature. For networks with blocking or load dependent servicing the results are much more restrictive. The product form is generally restricted for exponential networks with finite queue size constraints provided the routing is completely reversible while the servicing is load-independent [1,2,11,17,26]. Although blocking results with nonreversible routing have been reported [11,12] various situations with capacity constraints remain open such as with a routing which is only partially reversible. Conversely, for exponential networks with fixed routing and no blocking, product form results have also been reported with station interdependent servicing provided the service rates at a particular queue are defined by a special functional form [7,17,33].

These product form results for exponential networks, remain valid for networks with non-exponential queues (insensitivity phenomenon) provided at these queues a detailed notion of partial balance is satisfied per position or per job (local or job-local balance). This notion is guaranteed when the service discipline is symmetric [3,7,8,17] or satisfies a more general service invariance condition [11].

The network model under consideration has not been covered by the above references as

i) it includes a blocking due to common constraints of collections of parallel queues,

ii) it allows service interdependencies within such collections and

iii) it does not require reversibility of the routing all over but only where blocking can occur.

The literature on systems with parallel queues is rather extensive due to their practical interest but has been restricted to commonly shared pools with assumptions of Poisson inputs and exponential services [9,15,19,20,29,30]. Under these assumptions product form results have been established. In practice, however, exponential services are rather restrictive and input stream such as in closed systems are usually non-Poisson.

This paper aims to extend the above results to non-exponential services and no Poisson input requirements and interdependencies of parallel queues both in rejecting and servicing jobs. The main results of this paper are:

i) An insensitive product form expression

ii) A concrete blocking and service invariance condition

iii) A number of new product form examples with the novel aspects of:

   a) A general interdependent blocking of parallel queues
   b) A general interdependent servicing of parallel queues
   c) A reversible routing only where blocking can arise

The proof of the product form result is straightforward and self-contained as based upon verifying particular balances. The insensitivity is concluded by the notion of balance per job and an intermediate step with mixtures of Erlang distributions. Although it is a standard result, this latter step is included as it does not require essentially more work while it makes the proof self-contained. The presentation is restricted to closed queueing networks. However, the extension to open queueing networks is straightforward.

The organization of this paper is as follows: Section 2 describes the various model protocols. The essential invariance condition on the blocking and servicing protocols is presented in section 3. The product form result is derived in section 4. Several examples which illustrate the invariance condition on the blocking and service protocols are given in section 5. Evaluation and a list of symbols concludes the paper.

2. Network Description

The system consists of N stations having multiple servers and M fixed number of jobs. There are T possible job types where T is allowed to be infinite. Each station s has $Q(s)$ parallel queues, for $s=1,...,N$. A job entering station s requires service at one of these queues depending on the present type number of the jobs, $q(s,t)$. After completing service a job of type t at queue $q(s,t)$ of station s goes with probability $p_{s,s'}^{t,t'}$ to the queue $q'(s',t')$ of the station s' and changes its type to t'. For later convenience we assume without loss of generality that $p_{s,s'}^{t,t'} = 0$ for all s,s',t,t'. The job can be rejected by the destination station s' based upon the present job configuration at that station. This blocking and its protocol will be described in section 2.1. Various queues at a station provide service at interdependent service rates as will be described in section 2.2. The service allocation to the jobs at a queue is governed by a queueing discipline which will be described in section 2.3. In section 2.4 we specify the service distributions.

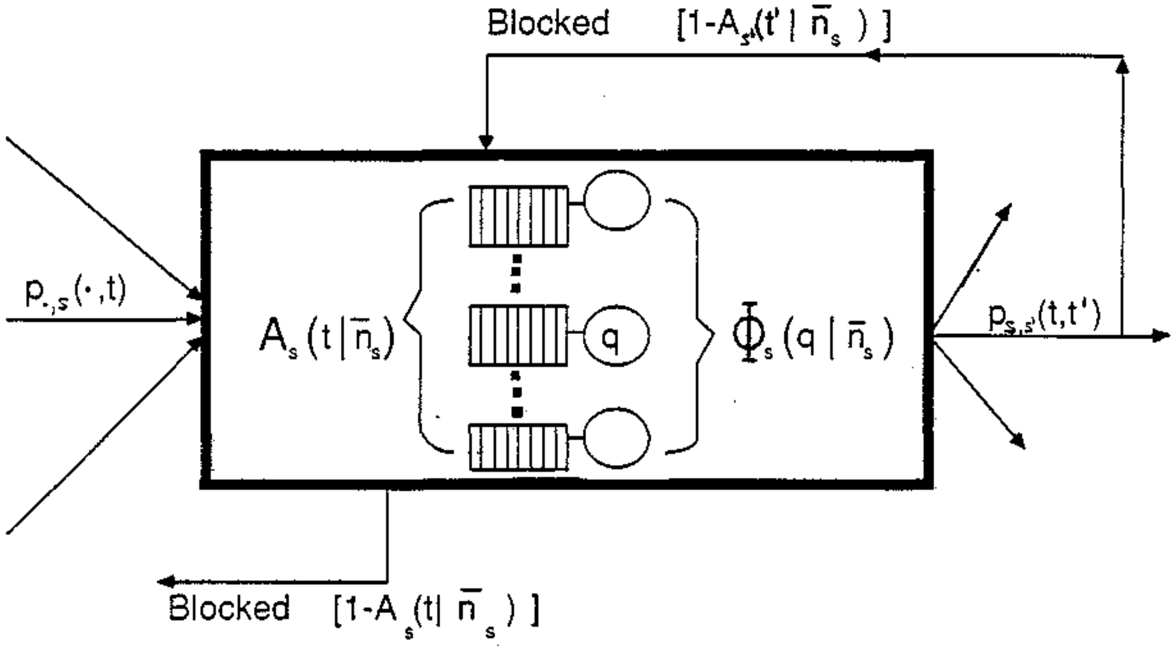

Figure 1. Structure of Station s

2.1. Blocking Protocol

Let $\bar{n}_s = (n_s^1, n_s^2, \ldots, n_s^T)$ denote that n_s^t jobs of type t are present at station s, for $t = 1,2,\ldots,T$ and $s = 1,\ldots,N$. Suppose that a job of a type t' completes service at station s' and requests service at station s with its type number changed into t, while the current configuration of the jobs already present at station s is given by $\bar{n}_s$. This request is accepted with probability

$$A_s(q \mid \bar{n}_s)$$

and the job is allocated to queue q at station s. If the request is rejected, the job retains its type number t' and has to restart a new service at station s' as a new arriving job. Note that the rejected job has to be accepted by the source station.

This blocking protocol is known as the rejection [1, 2] or Type III [24] or also as communication blocking [17,26].

One may observe that the function $A_s(q(s,t) \mid \bar{n}_s)$ allows the blocking probability of a type t job to depend on not only the total number of type t jobs (such as due to a capacity constraint at the corresponding queue $q(s,t)$ but also on the number of jobs of other types (such as due to a common in-or output channel). This multi-type dependent blocking will be restricted by a general invariance condition in section 3.

2.2. Service Rates

If station s is in state $\bar{n}_s = (n_s^1, n_s^2, \cdots, n_s^T)$ denoting that n_s^t jobs of type t are present at one of its servers $t = 1,2,...$, then the number of jobs at each individual queue is given as each type-t job has a corresponding queue number $q(s,t)$. (Note that more job types may be allocated to the same queue).

The rate at which queue q provides service can be specified by

$$\Phi_s(q \mid \bar{n})$$

where we assume that this function has either the value 0 if there are no jobs at queue q or has positive value otherwise.

Note that by this definition we allow the rate out of one queue to depend on the number of jobs at other servers (such as due to a common accelaration if the total number of jobs at station i exceeds some threshold). The server dependency will be restricted by a general invariance condition for blocking protocol in section 3.

2.3. Service Disciplines

Consider a queue q at station s while the job configuration at the station is given by $\bar{n}_s = (n_s^1, n_s^2, \cdots, n_s^T)$. Let x_p be the number of jobs at this queue and note that

$\Phi_s(q \mid \bar{n})$ is the total amount of service provided at this queue per unit of time.

Then the service allocation to the individual jobs at this queue is governed by positions as follows:

The x_p jobs are positioned at $1,...,x_p$. Then

$\Gamma_{s,q}(p \mid \bar{n})$ is the fraction of the total amount $\Phi_s(q \mid \bar{n})$ assigned to the job at the s-th position, $p = 1,\ldots,x_p$.

$\delta_{s,q}(p \mid \bar{n})$ is the probability that the last entered job at queue q from the jobs present has been assigned position p, $p = 1,\ldots,x_p$.

When a job at position p completes its service the jobs at positions $p+1,\ldots,x_p$ shift to positions $p,\ldots,x_p - 1$. When a job is assigned position p, the jobs at previous positions $p,\ldots,x_p$ are shifted to positions $p+1,\ldots,x_p + 1$. We assume hereby that

$$\sum_p \Gamma_{s,q}(p \mid \bar{n}) = \sum_p \delta_{s,q}\ (p \mid \bar{n}) = 1 \tag{1}$$

We will distinguish two types of service disciplines. A discipline is said to be *non-symmetric* when it adopts the above description without further conditions. A discipline is said to be *symmetric* when in addition

$$\Gamma_{s,q}(p \mid \bar{n}) = \delta_{s,q}(p \mid \bar{n}) \qquad p = 1,\ldots,x_p + 1 \qquad \text{for } all \ \ n \tag{2}$$

Let S be the set of all symmetric queues. The term (non)-symmetric corresponds to the definition in Kelly [17]. Various practical disciplines can be parametrized in the above manner [17]. Most notably are the standard BCMP disciplines [4]:

- FCFS: First Come First Served ($\notin$ S)
- PS-1: Processor Sharing single server ($\in$ S)
- IS: Infinite Servers ($\in$ S)
- LCFS-PR: Last Come First Served Pre-emptive Resume ($\in$ S)

2.4. Distribution Functions

The service distribution of a job of class t at station s depends upon the service discipline of its queue $q(s,t)$ and has a distribution function of the form.

$$G_s^t = \begin{cases} E(1\ ,\mu_{s,q}) & \text{for} \quad q(s,t) \notin S \\ \sum_{k=1}^{\infty} a_s^t(k)\ \ E(k,v_s^t) & \text{for} \quad q(s,t) \in S \end{cases} \tag{3}$$

where $E(k,\alpha)$ denotes an Erlang k-distribution with mean k/α and where $a_s^t(k)$ denotes the probability that the distribution consists of k successive exponential phases with parameter ν^t assuming

$\sum_k a_s^k = 1$. Hence,

$$\tau_s^t = \begin{cases} \frac{1}{\mu_{s,q}} & \text{for} \quad q(s,t) \notin S \\ \sum_{k=1}^{\infty} a_s^t(k) \; E(k,\nu_s^t) & \text{for} \quad q(s,t) \in S \end{cases} \tag{4}$$

is the mean service requirement of a type t-job at station s while

$$R_s^t(r) = \frac{[\sum_{k=r} a_s^t(k)]}{[\nu_s^t \; \tau_s^t]} \tag{5}$$

is known from the renewal theory [18] as the stationary excess probability of "r" residual exponential phases up to a next renewal in a renewal process with renewal function G_s^t for $q(s,t) \in S$. Informally, the function (3) requires all jobs at a non-symmetric queue to have an exponential service with one and the same parameter regardless of job type, while a job at a symmetric queue may have a general mixture of Erlang service distributions depending on its job type. The restriction to these mixtures will be used in section 4 to justify a Markovian analysis. The proof of our results will thus be established for these mixtures only. It is well-known, however, that any nonnegative probability distribution can be arbitrarily closely approximated by these mixtures (in the sense of weak convergence, [10]). Based upon standard weak convergence limit theorems for the probability measures of the sample paths on appropriate so-called D-spaces [3,13,35], the insensitivity result can therefore be extended to arbitrary service distributions.

3. Conditions

First it is to be noticed that the routing probabilities $p_{..}$, the possible changes of job types and the blocking functions $A(.|.)$ together with the blocking protocol will exclude certain configurations which are given below. Let R be a set of all reachable configurations $\overline{N} = (\overline{n}_1, \ldots, \overline{n}_N)$ with a given starting configuration $\overline{N}^o = (\overline{n}_1^o, \ldots, \overline{n}_N^o)$ and exponential sojourn times with unit mean at any queue for any job. We assume R to be irreducible. Throughout of this paper, we will restrict our attention to configurations within R. We define a station configuration $\overline{n}_s$ admissible if there exists a configuration within R with $\bar{n}_s$ restricted to station s. We are now ready to present our conditions.

3.1. Partial Reversible Routing

The routing probabilities from one station to another are subject to a partial reversibility condition. Informally, it requires the routing to be reversible whereever jobs can be rejected, but it allows arbitrary fixed routing probabilities where jobs cannot be rejected. More precisely, without loss of generality, assume that there exists a unique probability distribution $\{ \lambda_s^t$ for $s = 1,...,N$, $t \in \{1,2,...,T\} \}$ satisfying the traffic equations

$$\lambda_s^t = \sum_{s',t'} \lambda_{s'}^{t'} p_{s's}^{t't} \qquad (s = 1,..,N \, ; \, t \in T) \tag{6}$$

Then additionally we require the following *Partial Reversibility Condition:*

For any station s and type t such that for some admissible configuration $\bar{n}_s$ and queue $q = q(s,t)$:

$$A_s(q \mid \bar{n}_s) < 1 \tag{7}$$

we have

$$\lambda_s^t \; p_{ss'}^{tt'} = \lambda_{s'}^{t'} \; p_{s's}^{t't} \qquad \text{for } \mathit{all} \;\; s',t' \quad \mathit{with} \quad p_{ss'}^{tt'} > 0 \quad \mathit{or} \quad p_{s's}^{t't} > 0 \tag{8}$$

Note that the standard reversibility condition [17] requires equation (8) to hold for any (s,s',t,t'). While in our case it is required only for a subset satisfying equation (7). Note also that our partial reversibility condition, equation (8) has merely to do with routing in contrast to the quasi reversibility [17].

The reason for including this partial rather than global reversibility condition is twofold:

i) It allows us to simultaneously analyze systems with as well as without blocking. Even without blocking the results of this paper are new as they involve a service interdependence of parallel queues.

ii) New examples with blocking but a global non-reversible structure can be covered. Blocking results in the literature either require a reversibility all over the network [1,2,13,17,26] or provide a general non-reversibility routing condition but exclude for instance first come first served queues [11]. As an example we give the following non-reversible structure where we assume only one-job type so that we can delete job type specification and consider stations with only one queue ($q = 1$):

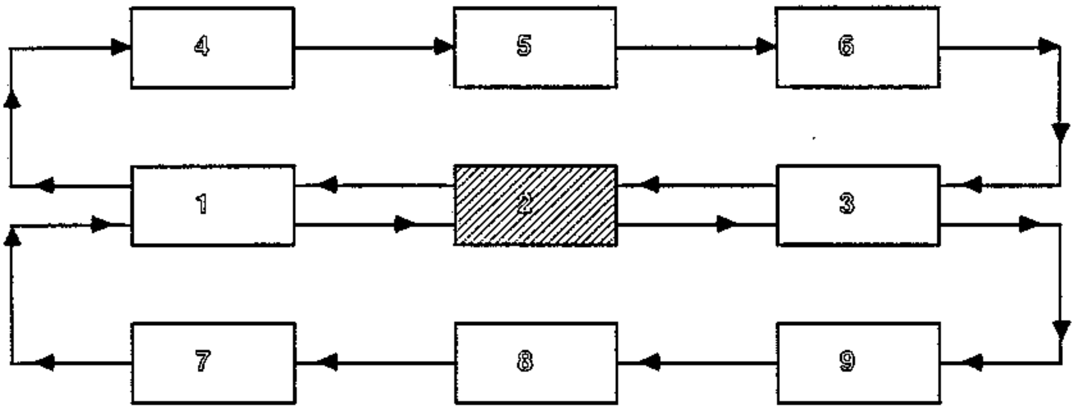

Figure 2.

Transition probabilities are:

$p_{12} = p_{23} = p_{39} = p_{32} = p_{21} = p_{14} = 1/2;$

$p_{sj} = 1$ otherwise

and

$$A_2(1 \mid \bar{n}_2) = \begin{cases} 1 & \text{for} \quad n_2 < N_2 \\ 0 & \text{for} \quad n_2 = N_2 \end{cases}$$

satisfies (6,7 and 8) with

$$\lambda_1 = \lambda_2 = \lambda_3 = 1/6$$
$$\lambda_j = 1/12 \qquad \text{for } all \ \ j \neq 1,2,3$$

while it allows a finite capacity constraint at the central station 2.

3.2. Blocking and Service Invariance Condition

In order to present a general condition upon the interdependent blocking and servicing at a particular station we need to introduce some notation. We will focus on a fixed station s. For a vector $\bar{n} = (n^1, n^2, \ldots, n^T)$ with $n^1 + n^2 + \cdots + n^T = n$ denoting that n jobs are present at station s of which n^t are of type t, $t = 1,2,..,T$. Let $\bar{T}(\bar{n})$ be the corresponding vector with the first n^{t_1} components equal to t_1, the first type number t in increasing order with $n^t > 0$, the next n^{t_2} equal to t_2, the second t with $n^t > 0$, etc. Conversely, for any given vector of type numbers $(j_1, j_2, \ldots, j_k)$ let $\bar{n}(j_1, \ldots, j_k)$ be the vector of corresponding numbers n_t of jobs of type $t = 1,2,\ldots$ Furthermore throughout for a given number $\bar{n}_s$ at station s, let $\bar{m}_s = (m_s^1, \cdots, m_s^{Q(s)})$ denote the corresponding queue sizes m_s^q at queue $q = 1,\ldots,Q(s)$ and let $m_s = m_s^1 + \cdots + m_s^{Q(s)} = n_s$ be the total number at station s.

Invariance Condition:

For any station s, any admissible vector $\bar{n}_s$ (at station s) and with $\bar{T}(\bar{n}_s)$ the corresponding queue size vector of size n, the product

$$\prod_{k=1}^{n} \frac{A_s(q(s,j_k) \mid \bar{n}(j_1,\ldots,j_{k-1}))}{\Phi_s\,(q(s,j_k) \mid \bar{n}(j_1,\ldots,j_{k-1},j_k))} \tag{9}$$

is invariant for all permutations

$$(j_1, \ldots, j_n) \in \bar{T}(\bar{n}_s) \tag{10}$$

This invariance product is denoted by

$$P_s(\bar{n}_s) \qquad \text{for} \qquad n > 0$$

while we introduce

$$P_s(\bar{n}) = 1 \qquad \text{for} \qquad n = 0$$

Informally, this condition requires that it does not matter in which order the jobs of the various types arrive if we consider $\dfrac{A(.|.)}{\Phi(.|.)}$ as state dependent arrival rate.

REMARK.

i) Note that as we have required $\Phi_s(q\,|\overline{n}) > 0$ for any queue q and $\overline{n}$, the functions $A_s(.\,|.)$ must necessarily be positive for reaching any admissible vector $\overline{n}_s$. We will have, however, $A_s(.\,|.) = 0$ when the acceptance of a next job would lead to a non-admissible state vector.

ii) (Decoupling). Clearly, the invariance condition is guaranteed by separately unifying the invariance of the products

$$\prod_{k=1}^{n} A_s\big(q(s,j_k)\ \big|\ \overline{n}(j_1\,,\,\ldots,j_{k-1})\big) \tag{11}$$

and

$$\prod_{k=1}^{n} \Phi_s\big(q(s,j_k)\ \big|\ \overline{n}(j_1,\,.\,.\,.\,,j_{k-1})\big) \tag{12}$$

for all permutations $(j_1,\ldots,j_n) \in \overline{T}(\overline{n}_s)$. Although examples can be found for which (9) holds while (11) and (12) fail, the conditions (11) and (12) seem much more realistic as they decouple blocking and servicing. We will therefore restrict our examples given in section 5 to (11) and (12).

iii) (Convex Blocking). An important subclass of blocking satisfying the invariance condition (11) is obtained by assuming that $A_s(.\,|\overline{n}_s)$ depends upon $\overline{n}_s$ only by $\overline{m}_s$; the vector of queue sizes $m_1, m_2, \ldots$ by

$$A_s(q\ |\ \overline{n}_s) = \begin{cases} 1 & \text{if} \quad \overline{m}_s + e_s^q \in B_s \\ 0 & \textit{otherwise} \end{cases} \tag{13}$$

where $\overline{m}_s \pm e_s^q$ denotes the vector equal to $\overline{m}_s$ with one job more (+ sign) or less (- sign) at queue q and where B_s is a set such that

$$\overline{m}_s = (m_1,\ldots,m_{Q(s)}) \in B_s \longrightarrow \overline{m}_s - e_s^q = B_s \qquad \text{(for } \textit{all } q\text{)} \tag{14}$$

that is, blocking arises only to prohibit departures from B_s where B_s satisfies (14). Due to [9,16] we call such blocking *coordinate convex*. The verification of (11) is immediate as accessible states $\overline{n}_s$ are necessarily restricted to B_s so that the product (11) is equal to 1 for any accessible state $\overline{n}_s$ regardless of the chosen permutation.

4. Product Form Solution

In this section we will derive the insensitive product form results. As different stations, queues, positions, job-types and residual service amounts need to be specified, some notational complexity is unavoidable. Let

$$\overline{V} = [\ \overline{V}_1, \overline{V}_2, \cdots, \overline{V}_N\ ]$$

with

$$\overline{V}_s = [\ \overline{Q}_1^s\ ,\ \overline{Q}_2^s, \ldots, \overline{Q}_{Q(s)}^s\ ] \quad \text{for} \ (\ s = 1,..,N)$$

where

$$\overline{Q}_s^q = [(t^1_{s,q}\ ,\ r^1_{s,q})\ ,\ \cdots\ ,(t^{m_{s,q}}_{s,q}\ ,\ r^{m_{s,q}}_{s,q})] \qquad \text{for} \quad (q = 1,\ldots,Q(s))$$

to denote for each station s and each queue q at this station that $m_{s,q}$ jobs are present at this queue of which the job at position p has a job-type number $t^p_{s,q}$ and a residual number of exponential service phases $r^p_{s,q}$. Further, for a given state $\overline{V}$ let

$$\overline{V}\ +\ [s',q']\ \ (t',p',r') - [s,q]\ \ (t,p,r)$$

be the state that differs from $\overline{V}$ in that the job at position p in queue q at station s with $t^p_{s,q} = t$ and $r^p_{s,q} = r$ has moved to position p' in queue q' at station s' with $t^{p'}_{s',q'} = t'$ and $r'_{s',q'} = r'$. Here it is to be noted that for a job at a non-symmetric queue the number of residual exponential service phases is necessarily equal to 1. Similarly, for a given vector $\overline{n}_s = (n_s^1\ ,\ n_s^2\ ,\ \cdots\ ,\ n_s^T)$. Let

$$\overline{n}_s \pm e_s^t$$

denote the vector that differs from $\overline{n}_s$ in one job more (+ sign) or less (- sign) from type t. Finally, recall that $q(s,t)$ is the queue number for a job type t at station s and that S denotes the set of all symmetric queues.

Now we are ready to present the two main theorems of this paper. The first theorem is the key theorem which contains detailed information than needed. The second theorem is more practical consequence of theorem 1 and shows the insensitivity property. Now let us assume that there exists a unique stationary distribution $\Pi(.)$ for the $\overline{V}$ process restricted to an irreducible set $\overline{R}$.

Theorem 1. With C as a normalization constant and $P_s(.)$ defined by (9) we have

$$\Pi(\overline{V}) = C \prod_{s=1}^{N} P_s(\overline{n}_s) \left\{ \prod_{t=1}^{T} (\lambda_s^t)^{n_s^t} \right\} \left\{ \prod_{q \notin S} \left(\frac{1}{\mu_{s,q}}\right)^{m_{s,q}} \right\} \left\{ \prod_{q \in S} \prod_{p=1}^{m_{s,q}} \tau_s^{t_{s,q}^p} R_s^{t_{s,q}^p} (r_{s,q}^p) \right\} \quad (15)$$

Before presenting the proof, let us give a direct consequence of this theorem. Now let

$$\overline{N} = (\overline{n}_1, \overline{n}_2, \ldots, \overline{n}_N)$$

where

$$\overline{n}_s = (n_s^1, n_s^2, \ldots, n_s^T)$$

to denote that n_s^t jobs of type t are present at station s for all possible t and s. By standard calculus or from renewal theory [18] notice that for any s, t:

$$\sum_{r=1}^{\infty} R_s^t(r) = 1 \quad (16)$$

Therefore by summing over all possible numbers $r = r_{s,q}^p$ of residual exponential phases for any p, s, q and by disregarding the specification of positions p for the jobs individually, we can conclude the following main result from theorem 1. It shows that the steady state joint queue size vector has a product form and is insensitive for symmetric queues.

Theorem 2. With C as a normalization constant, the steady state distribution for admissible states is given by:

$$\Pi(\overline{N}) = C \prod_{s=1}^{N} P_s(\overline{n}_s) \left\{ \prod_{t=1}^{T} (\lambda_s^t)^{n_s^t} \right\} \left\{ \prod_{q \notin S} \left(\frac{1}{\mu_{s,q}}\right)^{m_{s,q}} \right\} \left\{ \prod_{\{t \,/\, q(s,t) \in S\}} (\tau_s^t)^{n_s^t} \right\} \quad (17)$$

In the following we present the proof of theorem 1.

Proof.

By virtue of the Markovian structure of the $\overline{V}$ process it is sufficient to verify the global balance (or equilibrium) equations, [18, pp. 92]. These require that the total rate (or probability flow) out of any state due to a change at any of the queues $q = 1, \ldots, Q(s)$ for $s = 1, \ldots, N$, is equal to the rate into that state due to a change at any of these queues. However, this in turn is guaranteed if for each queue $q \in \{1, \ldots, Q(s)\}$ and for $s = 1, \ldots, N$ individually, we can establish:

$$\textit{The rate out of any state due to a change at queue } q \; = \; \textit{The rate into that state due to a change at queue } q \tag{18}$$

In the following we will verify (18) for non-symmetric and symmetric queues, respectively. In particular, for symmetric queues we will even establish (18) by

$$\textit{The rate out of any state due to a change at position } p \textit{ at queue } q \; = \; \textit{The rate into that state due to a change at position } p \textit{ at queue } q \tag{19}$$

Now consider a fixed state $\overline{V}$ and station $s \in \{1,\dots,N\}$

i) *Nonsymmetric Queue.* Consider a fixed queue $q \in \{1,\dots,Q(s)\}$ and for convenience let

$$t(p) = t^{p}_{s,q} \qquad \text{for} \qquad p = 1,\dots,n_s$$

The rate out of state $\overline{V}$ due to a change at queue q is given by

$$\Pi(\overline{V}) \cdot \Phi_s(q \,|\overline{n}_s) \cdot \mu_{s,q} \cdot [\sum_p \Gamma_{s,q}(p \,|\overline{n}_s)] \tag{20}$$

The rate into this state due to a change at q is equal to

$$\sum_p \Big\{ \sum_{s',t'} \sum_{p'} \Pi\big(\overline{V} + [s',q(s',t')] \; (t',p',1) - [s,q] \; (t(p),p,1)\big) \cdot \tag{21}$$

$$\cdot \Big\{ \Phi_{s'}\big(q(s',t') \;|\, \overline{n}_s + e^{t'}_{s'}\big) \cdot \Gamma_{s',q(s',t')}\,(p' \,|\overline{n}_s{}' + e^{t'}_{s'}) \cdot \nu^{t'}_{s'} \cdot p^{t',t(p)}_{s',s} \Big\} \cdot \delta_{s,q}(p \,|\overline{n}_s) \cdot A_s(q \,|\overline{n}_s - e^{t(p)}_s) \Big\}$$

$$+ \sum_p \Big\{ \sum_{p'} \Pi\big(\overline{V} + [s,q](t(p),p',1) - [s,q] \; (t(p),p,1)\big) \cdot \mu_{s,q} \cdot$$

$$\cdot \; \Phi_s(q \,|\overline{n}_s) \cdot \Gamma_{s,q}(p' \,|\overline{n}_s) \cdot \Big[\sum_{s',t'} p^{t(p),t'}_{s,s'} \; \{ 1 - A_{s'} \; (q(s',t') \,|\overline{n}_{s'} \;)\} \Big] \; \delta_{s,q}(p \,|\overline{n}_s) \Big\}$$

where

$$\nu^{t'}_{s'} = \mu_{s',q(s',t')}$$

when

$$q(s',t') \notin S$$

Now first recall that

$$A_s(q \,|\overline{n}_s - e^{t(p)}_s) \; > \; 0$$

for any admissible $\overline{n}_s$ and q as we have assumed

$$\Phi_s(q \,|\overline{n}_s) > 0$$

provided $n_s > 0$.

Similarly

$$\Phi_{s'}(q(s',t')\,|\overline{n}_{s'} + e_{s'}^{t'}) > 0$$

for any admissible $\overline{n}_{s'} + e_{s'}^{t'}$.

As a result, by substituting (15) and using the invariance of the product (17) for expression (18) we conclude that for any admissible state $\overline{V}$ and admissable state $(\overline{V} + [s',q(s',t')]\ (t',p',1) - [s,q](t(p),p,1))$ *with* $s' \neq s$.

$$\Pi\left(\overline{V} + [s',q(s',t')](t',p',1) - [s,q]\ (t(p),p,1)\right) = \tag{22}$$

$$\Pi(\overline{V}) \cdot \left[\frac{A_{s'}(q(s',t')\ |\ \overline{n}_{s'})}{A_s(q\ |\ \overline{n}_s - e_s^{t(p)})}\right] \cdot \left[\frac{\Phi_s(q\,|\overline{n}_s)}{\Phi_{s'}(q(s',t')\,|\overline{n}_{s'} + e_{s'}^{t'})}\right] \cdot$$

$$\cdot \left[\frac{\lambda_{s'}^{t'}}{\lambda_s^{t(p)}}\right] \left\{1_s\left(q(s',t')\right) \cdot \mu_{s,q} \cdot \tau_{s'}^{t'} \cdot R_{s'}^{t'}(1) + \left[1 - 1_s\left(q(s',t')\right)\right] \frac{\mu_{s,q}}{\mu_{s',q(s',t')}}\right\}$$

where

$$1_s(q) = \begin{cases} 1 & \text{for} \quad q \in S \\ 0 & \text{for} \quad q \notin S \end{cases} \tag{23}$$

Furthermore also by (15) it is valid that

$$\Pi\left(\overline{V} + [s,q](t(p),p',1) - [s,q](t(p),p,1)\right) = \Pi(\overline{V}) \tag{24}$$

for all p, p'.

By substituting (22) and (24) into (21) and using

$$\sum_{p'} \Gamma_{s',q'}(p'\,|.) = \sum_{p'} \Gamma_{s,q}(p'\,|.) = 1$$

as by (1) and recalling

$$\nu_{s'}^{t'} = \mu_{s',q(s',t')} \qquad \text{for} \quad q(s',t') \notin S$$

we can then rewrite (21) as

$$\Pi(\overline{V}) \cdot \Phi_s(q\,|\overline{n}_s) \cdot \mu_{s,q} \cdot \sum_p \delta_{s,q}(p\,|\overline{n}_s) \cdot \tag{25}$$

$$\left\{\frac{1}{\lambda_s^{t(p)}} \cdot \left[\sum_{s' \notin S, t'} p_{s',s}^{t',t(p)} \cdot \lambda_{s'}^{t'} \cdot A_{s'}\big(q(s',t')\,|\bar{n}_{s'}\big) \cdot \right.\right.$$

$$\sum_{s' \in S, t'} p_{s',s}^{t',t(p)} \cdot \lambda_{s'}^{t'} \cdot A_{s'}\big(q(s',t')\,|\bar{n}_s\big) \cdot \nu_{s'}^{t'} \cdot \tau_{s'}^{t'} \cdot R_{s'}^{t'}(1)$$

$$\left. + \sum_{s',t'} p_{s,s'}^{t(p),t} \cdot \{1 - A_{s'}\big(q(s',t')\,|\bar{n}_{s'}\big)\}\right\}$$

Noting that

$$R_{s'}^{t'}(1) = \frac{1}{\nu_{s'}^{t'}\,\tau_{s'}^{t'}} \tag{26}$$

and by virtue of (4) we thus obtain for (21)

$$\Pi(\bar{V}) \cdot \Phi_s(q\,|\bar{n}_s) \cdot \mu_{s,q} \cdot \sum_p \delta_{s,q}(p\,|\bar{n}_s) \cdot \tag{27}$$

$$\frac{1}{\lambda_s^{t(p)}} \cdot \left\{ \sum_{s',t'} \lambda_{s'}^{t'}\, p_{s',s}^{t',t(p)} \cdot A_{s'}\big(q(s',t')\,|\bar{n}_{s'}\big) + \sum_{s',t'} \lambda_s^{t(p)}\, p_{s,s'}^{t(p),t'}\, [\,1 - A_{s'}(q(s',t')\,|\bar{n}_s\,)] \right\}$$

Now the partial reversibility conditions (7 and 8) need to be taken into account. When

$$A_{s'}(q(s',t')\;|\,\bar{n}_s) = 1 \qquad \text{for } all \quad s',t'$$

with $p_{s,s'}^{T(p),t'} > 0$ or $p_{s',s}^{t',t(p)} > 0$, the second term within the bracket of (27) is equal to 0 and the equality of (20) and (27) and thus (21) directly follow from the traffic equations (6) and (1).

When however

$$A_{s'}(q(s',t')\;|\,\bar{n}_{s'} + e_{s'}^{t'}) < 1 \qquad \text{for } some \quad s',t'$$

with $p_{s,s'}^{t,t'} > 0$ or $p_{s',s}^{t',t} > 0$ and assuming $\bar{n}_s + e_{s'}^{t'}$ to be admissible, the partial reversibility conditions (7 and 8) reduce equation (27) to

$$\Pi(\bar{V}) \cdot \Phi_s(q\,|\bar{n}_s) \cdot \mu_{s,q} \cdot \sum_p \delta_{s,q}(p\,|\bar{n}_s) \cdot \tag{28}$$

$$\frac{1}{\lambda_s^{t(p)}} \left\{ \sum_{s',t'} \lambda_s^{t(p)}\, p_{s,s'}^{t(p),t} \left[A_{s'}\big(q(s',t')\,|\bar{n}_s\big) + \left\{1 - A_{s'}\big(q(s',t')\,|\bar{n}_s\big)\right\}\right]\right\}$$

so that also in this case equality of (20 and 21) is proven by the virtue of $\sum_{s',t'} p_{s,s'}^{t,t'} = 1$ and equation (1).

As the state $\bar{V}$, station s and queue q of station s were arbitrarily chosen, we have hereby verified (18) for any non-symmetric queue q.

ii) *Symmetric Queue.* Now consider a fixed queue $q \in \{1,...,Q(s)\}$ as well as a fixed position $p \in \{1,..,n_s\}$ at this queue. For convenience let $t = t^p_{s,q}$ and $r = r^p_{s,q}$. In the following we verify (18) through (19).

The rate out of state $\overline{V}$ due to a change at position p of queue q is given by

$$\Pi(\overline{V}) \cdot \Phi_s(q\,|\overline{n}_s) \cdot \Gamma_{s,q}(p\,|\overline{n}_s) \cdot \nu^t_s \tag{29}$$

The rate into state $\overline{V}$ due to a change at position p of queue q equals

$$\Pi\big(\overline{V} + [s,q]\,(t,p,r+1) - [s,q](t,p,r)\big) \cdot \Phi_s(q\,|\overline{n}_s) \cdot \Gamma_{s,q}(p\,|\overline{n}_s) \cdot \nu^t_s + \tag{30}$$

$$\sum_{s',t'} \sum_{p'} \Pi\big(\overline{V} + [\,s',q(s',t')\,]\,(t',p',1) - [\,s,q\,]\,(t,p,r)\big) \cdot$$

$$\Big\{\Phi_{s'}\big(q(s',t')\,|\,\overline{n}_{s'} + e^{t'}_{s'}\big) \cdot \Gamma_{s',q(s',t')}\,(p'\,|\overline{n}_{s'} + e^{t'}_{s'}) \cdot p^{t',t}_{s',s} \cdot A_s\big(q\,|\overline{n}_s - e^t_s\big) \cdot \delta_{s,q}(p\,|\overline{n}_s)\Big\} \cdot a^t_s(r) +$$

$$\sum_{p'} \Pi\big(\overline{V} + [s,q](t,p',1) - [s,q](t,p,r)\big)$$

$$\Big\{\Phi_s(q\,|\overline{n}_s) \cdot \Gamma_{s,q}\big(p'\,|\overline{n}_s\big) \cdot \nu^t_s \cdot \sum_{s',t'} p^{t,t'}_{s,s'}\Big[1 - A_{s'}\big(q(s',t')\,|\,\overline{n}_{s'}\big)\Big]\Big\} \cdot \delta_{s,q}(p\,|\overline{n}_s) \cdot a^t_s(r)$$

where as before $\nu^{t'}_{s'} = \mu_{s',q(s',t')}$ for $q(s',t') \notin S$.

By taking the remark made after equation (21) and also equation (23) into account we conclude similarly to (22) and (24) that:

$$\Pi\big(\overline{V} + [s,q]\,(t,p,r+1) - [s,q]\,(t,p,r)\big) = \Pi(\overline{V})\,\left[\frac{R^t_s(r+1)}{R^t_s(r)}\right] \tag{31}$$

$$\Pi\big(\overline{V} + [s,q]\,(t,p',1) - [s,q]\,(t,p,r)\big) = \Pi(\overline{V})\,\left[\frac{R^t_s(1)}{R^t_s(r)}\right]. \tag{32}$$

$$\Pi\big(\overline{V} + [s',q(s',t')]\,(t',p',1) - [s,q](t,p,r)\big) = \Pi(\overline{V})\,\Big[\frac{\lambda^{t'}_{s'}}{\lambda^t_s}\Big] \cdot \tag{33}$$

$$\left[\frac{A_{s'}\big(q(s',t')\,|\,\overline{n}_{s'}\big)}{A_s\big(q\,|\,\overline{n}_s - e^t_s\big)}\right] \cdot \left[\frac{\Phi_s(q\,|\overline{n}_s)}{\Phi_{s'}\big(q(s',t')\,|\overline{n}_{s'} + e^{t'}_{s'}\big)}\right] \cdot \left\{\frac{1_s(q(s',t')) \cdot \tau^{t'}_{s'} \cdot R^{t'}_{s'}(1)}{\tau^t_s \cdot R^t_s(r)} + \frac{[1 - 1_s(q(s',t'))]}{[\mu_{s',q(s',t')} \cdot \tau^t_s \cdot R^t_s(r)]}\right\}$$

By substituting (31), (32) and (33) into (30) and using

$$\sum_{p'} \Gamma_{s',q'}(p' |.) = \sum_{p'} \Gamma_{s,q}(p' |.) = 1$$

as by (1) and recalling

$$\nu_{s'}^{t'} = \mu_{s',q(s'|t')} \qquad \text{for} \quad q(s',t') \notin S$$

Similarly to (24) we can rewrite (30) as:

$$\Pi(\overline{V}) \cdot \Phi_s(q\,|\overline{n}_s) \cdot \Gamma_{s,q}(p\,|\overline{n}_s) \cdot \frac{\nu_s^t}{[R_s^t(r)]} \cdot \tag{34}$$

$$\Bigg\{ R_s^t(r+1) + \left[\frac{\delta_{s,q}(p\,|\overline{n}_s)}{\Gamma_{s,q}(p\,|\overline{n}_s)}\right] \cdot \frac{a_s^t(r)}{[\nu_s^t\ \tau_s^t]} \cdot \left[\sum_{s' \notin S, t'} p_{s',s}^{t',t} \cdot \lambda_{s'}^{t'} \cdot A_{s'}\big(q(s',t')\ |\ \overline{n}_{s'}\big)\right] \cdot$$

$$\cdot \sum_{s' \in S, t'} p_{s',s}^{t',t} \cdot \lambda_{s'}^{t'} \cdot A_{s'}\big(q(s',t')\,|\overline{n}_s'\big) \cdot \nu_{s'}^{t'} \cdot \tau_{s'}^{t'} \cdot R_{s'}^{t'}(1) +$$

$$\sum_{s',t'} \lambda_s^t \cdot p_{s,s'}^{t,t'} \cdot \frac{\Big[1 - A_{s'}\big(q(s',t')\,|\overline{n}_{s'}\big)\ \nu_s^t\ \tau_s^t\ R_s^t(1)\Big]}{\lambda_s^t} \Bigg\}$$

The symmetry condition (2) and expression (26) reduce this expression (34) to:

$$\Pi(\overline{V}) \cdot \Phi_s(q\,|\overline{n}_s) \cdot \Gamma_{s,q}(p\,|\overline{n}_s) \cdot \frac{\nu_s^t}{R_s^t(r)} \cdot \Bigg\{ R_s^t(r+1) + \frac{a_s^t(r)}{[\nu_s^t \cdot \tau_s^t]} \cdot \frac{1}{\lambda_s^t} \cdot \tag{35}$$

$$\left[\sum_{s',t'} \lambda_{s'}^{t'} \cdot p_{s',s}^{t',t} \cdot A_{s'}\big(q(s',t')\,|\overline{n}_{s'}\big) \sum_{s',t'} \lambda_s^t \cdot p_{s,s'}^{t,t'} \cdot \Big\{1 - A_{s'}\big(q(s',t')\,|\overline{n}_{s'}\big)\Big\}\right] \Bigg\}$$

with

$$R_s^t(r) = R_s^t(r+1) + \frac{a_s^t(r)}{[\nu_s^t\ \tau_s^t]} \tag{36}$$

According to (5), equality of (29) and (35) (and thus (30)) now follows similarly to that of (20) and (27) as based upon the traffic equation (6) and the partial reversibility condition (7 and 8). We have thus verified (19) for any p so that (18) is also secured. With $\overline{V}$ station s and queue q arbitrarily chosen, (18) is thus guaranteed also for any symmetric queue which completes the proof of theorem 1.

Remark.

i) A similar product form expression can be given that only concerns the total queue length at each station by averaging (17) over the various job types.

ii) The results are directly applicable to open networks. To this end, one only needs to adjust the traffic equations (6) to include exterior arrivals and departures. The details are standard and therefore omitted.

5. Application Examples

In the following we present some examples satisfying (11) and (12). As we will be concerned with a fixed station s we omit the subscript s throughout these examples.

5.1. Blocking

i) *Common Pool*

Clearly, a first example of interdependent blocking of parallel queues which satisfies (11) or rather (13) and (14), is obtained by imposing a common capacity constraint or limited pool on the parallel queues, as by

$$A(q\,|\overline{n}) = \begin{cases} 1 & \text{if } \; n < M \\ 0 & \textit{otherwise} \end{cases}$$

with n total number of jobs, some constant M and regardless of q.

ii) *Hierarchical Sharing*

Suppose that there are 4 job types and a separate queue for each of them at a particular station s. No more than M_t jobs of type t can be stored for $t = 1,...,4$ but also jobs of type 1 and 2 have to share a limited device for at most M_5 jobs and of type 3 and 4 for at most M_6 while all queues jointly have to share a restricted device for no more than M_7 jobs.

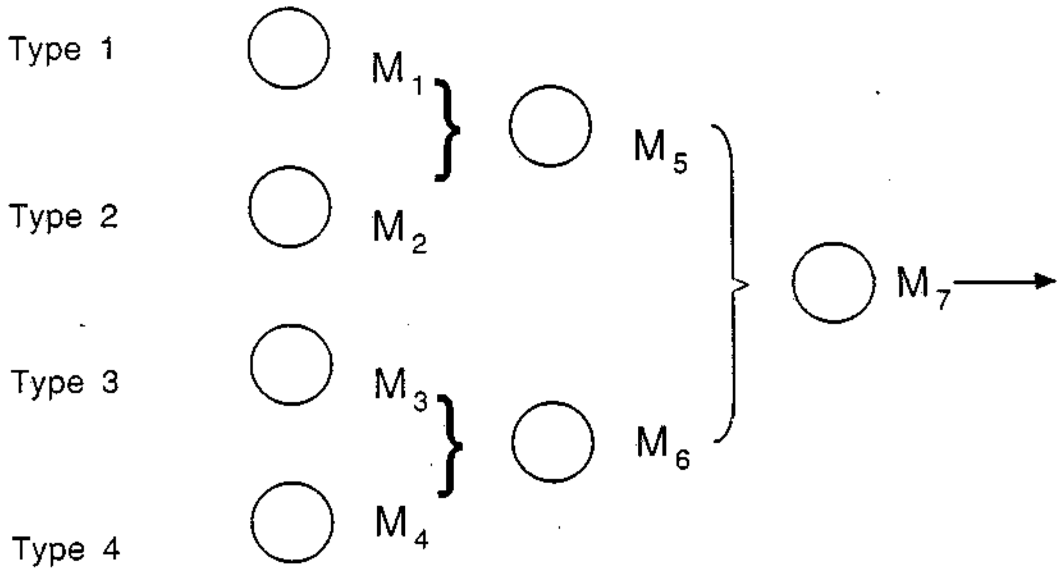

Figure 3.

The convexity condition (14) is directly verified with B_s the set of all states such that

$$n^t \leq M^t \quad \text{for} \quad t = 1,2,3,4$$

$$n^1 + n^2 \leq M_5$$

$$n^3 + n^4 \leq M_6$$

$$n^1 + n^2 + n^3 + n^4 \leq M_7$$

Note that this structure is covered by [5,16] as an entire network while assuming exponential inputs. Our description allows this structure just as a station and does not require exponentiality conditions.

iii) *Synchronous Servicing*

Again suppose that each queue is associated with a particular job-type and with a capacity constraint of M^t for queue t, for $t = 1,2,...,T$. Each queue however wishes to operate as an infinite server queue to which purpose it borrows the required number of servers from a central depot with a capacity of M servers when possible. A type-t job however requires a service by b^t servers simultaneously. If upon arrival of a type-t job only less than b^t servers are available the job is rejected.

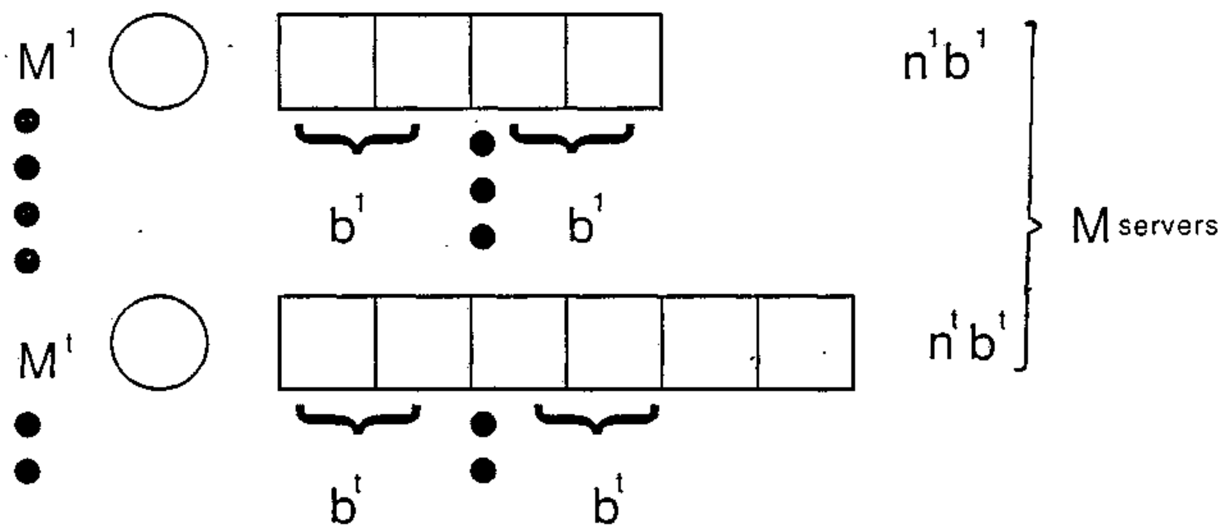

Figure 4.

As above, the convexity condition (14) is verified with B, the set of all states such that

$$n^t \leq M^t \quad \text{for} \quad t = 1,...,T \tag{39}$$

$$n^1 b^1 + ... + n^T b^T \leq M$$

This system is treated by [9,16,35] as a total network model with exponential input assumptions. Here we allow such a station within a network and we do not require exponentiality for multiserver disciplines.

5.2. Servicing

i) *Processor Sharing*

As a first example satisfying (12) assume that each job type has a particular queue while all queues share a single processor by ratio of jobs. More precisely, with m^q the number of jobs at queue q and m the total number of all queues for a given vector $\bar{n}$, (12) is guaranteed by

$$\Phi(q \mid \bar{n}) = \frac{m^q}{m} \tag{40}$$

with as correspondinɐ product for a given vector $\bar{n}$ with jobs present from types $t_1,...,t_r$:

$$\frac{(n^{t_1}!)....(n^{t_z}!)}{n!} \tag{41}$$

ii) *Global Accelaration*

Each queue may have an individual service rate function but excess of a threshold value by the total workload at the station, may enforce a common accelaration of all individual queues. More precisely, with m_q and m as defined above and arbitrary functions $\Phi(m)$ and $\Phi^q(m^q)$, condition (12) is satisfied by

$$\Phi(q\,|\bar{n}) = \Phi(m)\ \ \Phi^q(m^q) \tag{42}$$

For a given vector $\bar{n}$ the product becomes

$$[\prod_{k=1}^{n} \Phi(k)] \ \prod_{q=1}^{Q(s)} \prod_{k=1}^{m^q} \Phi^q(k) \tag{43}$$

For example, with

$$\Phi(m) = \begin{cases} 1 & \text{if} \quad m < L \\ 2 & \text{if} \quad m \geq L \end{cases} \tag{44}$$

the service speed of each queue is doubled as soon as the total number exceeds a limit L. This seems realistic in various applications.

iii) *Local Accelaration*

As another example of parallel servicing the service rate at one queue may be speeded up by each additional job at another queue. This may reflect for instance a more efficient utilization of a joint processor when more jobs are present or a more greedy use of resource when a queue views more resource competitors in its environment. For example, with 2 job types and a separate queue for each of them, one can verify the service invariance condition (12) with

$$\begin{aligned} \Phi(1\,|(n_1,n_2)) &= 2^{n_2} \qquad (n_1 > 0) \\ \Phi(2\,|(n_1,n_2)) &= 2^{n_1} \qquad (n_2 > 0) \end{aligned} \tag{45}$$

6. Conclusion

A product form expression is established for queueing networks of collected parallel queues with interdependent servicing and blocking. The expression unifies various product form results such as for reversible networks with blocking, networks without blocking but station interdependent servicing and networks with mixed exponential (e.g., FCFS) and nonexponential (e.g., Processor Sharing) queues, but also allows for instance examples with non-reversible routing and blocking. A sufficient condition for this product form to hold is given in concrete terms of servicing and of blocking functions. Various practical examples such as with synchronous servicing, hierarchical blocking or resource sharing can so be concluded directly. The product form is insensitive to service distributional forms at symmetric queues. The proof is notationally complex but conceptually straightforward and self-contained as based upon different partial balance notions. Variations such as with zero service speeds and modified blocking protocols can easily be built in.

7. Table of Symbols

N	Number of Stations
T	Number of Job Types
S	Set of Symmetric Queues
s	Station number
q	Queue Number at a Station
t	Job Type Number of a Job
r	Number of Residual Exponential Service Phases of a Job
$Q(s)$	Number of Queues at Station s
$q(s,t)$	Fixed Queue Number of a Type t Job at Station s
n_s^t	Number of Type t jobs at station s
m_s^q	Number of Jobs at Queue q of station s
$\overline{n}_s = (n_s^1, \ldots, n_s^T)$	Configuration of Certain Type Job Numbers at s
$\overline{m}_s = (m_s^1, \ldots, m_s^{Q(s)})$	Configuration of Queue Lengths at Queues of s
$p_{s,s'}^{t,t'}$	Routing Probability from Station s to s' and from type t to t'
$A_s(q \mid \overline{n}_s)$	Acceptance Probability of Queue q at station s
$\Phi(q \mid \overline{n}_s)$	Total Service Speed of Queue q at station s
$\delta_{s,q}(p \mid \overline{n}_s)$	Probability of Position p at queue q at station s
$\Gamma_{s,q}(p \mid \overline{n}_s)$	Service Fraction of Position p at q at s
ν_s^t	Exponential Phase Parameter of Type t job at station $s \in S$
τ_s^t	Mean Service Requirement of Type t job at station $s \in S$
$\mu_{s,q}$	Exponential Service Parameter at Queue q of station $s \in S$
$a_s^t(k)$	Probability of a Type t job at station $s \in S$ for k phases
λ_s^t	Traffic Parameter of a Type t job at station s

8. References

1. Akyildiz, I.F. and von Brand H., "Exact Solutions for Open, Closed and Mixed Queueing Networks with Rejection Blocking", to appear in *Theoretical Computer Science* Journal, North Holland Publ. Co.

2. Akyildiz, I.F. and von Brand H., "Computation of Performance Measures for Queueing Networks with Reversible Routing and Rejection Blocking", to appear in *ACTA Informatica*, Springer Verlag.

3. Barbour, A., "Networks of Queues and the Method of Stages", *Adv. Appl. Probl.*8, 584-591 (1976).

4. Baskett, F., Chandy, M., Muntz, R. and Palacios, J., "Open, Closed and Mixed Networks of Queues with Different Classes of Customers", *J.A.C.M.* 22 (1975).

5. Burman, D.Y., Lehoczky, J.P. and Lin, Y., "Insensitivity of Blocking Probabilities in a Circuit Switching Network", *J. Appl. Probl.* 21, 850-859.

6. Chandy, K.M., Howard, J.H. and Towsley, D.F., "Product Form and Local Balance in Queueing Networks", *J.A.C.M.* 24, 250-263 (1977).

7. Chandy, K.M. and Martin, A.J., "A Characterization of Product-form Queueing Networks", *J.A.C.M.*, Vol. 30, 286-299 (1983).

8. Cohen, J.W., "The Multiple Phase Service Network with Generalized Processor Sharing", *Acta Informatica*, 12:245-284, 1979.

9. Foschini, G.J. and Gopinath, B., "Sharing Memory Optimally", *IEEE Trans. Comm.*, 31, 352-359 (1983).

10. Hordijk, A. and Schassberger, R., "Weak Convergence of Generalized Semi-Markov Processes", *Stochastic Process. Appl.*, 12, 271-291 (1982).

11. Hordijk, A. and van Dijk, N.M., "Networks of Queues with Blocking", Performance '81 (ed. K.J. Kylstra). *North Holland*, 51-65 (1981).

12. Hordijk, A. and van Dijk, N.M., "Adjoint Processes, Job-Local-Balance and Insensitivity of Stochastic Networks", *Bull. 44th Session Int. Stat. Inst.*, vol. 50, 776-788 (1982).

13. Hordijk, A. and van Dijk, N.M., "Networks of Queues. Part I: Job-Local-Balance and the Adjoint Process. Part II: General Routing and Service Characteristics", Lecture Notes in Control and Informational Sciences, *Springer Verlag*, Vol. 60, 158-205 (1983).

14. Jackson, J. R., "Jobshop-like Queueing Systems", *Management Science* 10, 131-142 (1963).

15. Kamoun, P. and Kleinrock, L., "Analysis of Finite Storage in a Computer Network Node Environment Under General Traffic Conditions", *IEEE Trans. Comm.* 28, 992-1003 (1980).

16. Kaufman, J., "Blocking in a Shared Resource Environment", *IEEE Trans. Comm.* 29, 1474-1481 (1981).

17. Kelly, F.P., "Reversibility and Stochastic Networks", *Wiley*, (1979).

18. Kohlas, J., "Stochastic Methods of Operations Research", *Cambridge University Press* (1982).

19. Lam, S.S. , "Store and Forward Buffer Requirements in a Packet Switching Network", *IEEE Trans. Comm.* 24, 1976, pp. 394-430.

20. Lam, S.S. and Reiser, M., "Congestion Control of Store and Forward Networks by Input Buffer Limits", *IEEE Trans Comm.* 27, 1979, pp. 127-133.

21. Lavenberg, S. and Reiser, M., "Stationary State Probabilities at Arrival Instants for Closed Queueing Networks with Multiple Types of Customers", *J. Appl. Prob.* 17, 1048-1061 (1980).

22. Mitra, D. and McKenna, J., "Asymptotic Expansions for Closed Markovian Networks with State-Dependent Service Rates", *J.A.C.M.* 33, 568-592 (1986).

23. Noetzel, A.S., "A Generalized Queueing Discipline for Product Form Network Solutions. *Journal of the ACM* 26(4):779-793, October 1979.

24. Onvural, R.O. and Perros, H.G., "On Equivalencies of Blocking Mechanisms in Queueing Networks with Blocking", *Oper. Res. Letters*, Vol. 5, 293-297 (1986).

25. Pinsky, E. and Yemini, Y., "A Statistical Mechanics of Some Interconnection Networks", Performance '84, *North Holland* (1984).

26. Pittel, B., "Closed Exponential Networks of Queues with Saturation. The Jackson-Type Stationary Distribution and its Asymptotic Analysis", *Math. Oper. Res.*, 1979, pp. 357-378.

27. Schassberger, R. , "The Insensitivity of Stationary Probabilities in Networks of Queues", *Adv. Appl. Probl.* 10, 1978, 906-912.

28, Sevcik, K.C. and Mitrani, I., "The Distribution of Queueing Networks States at Input and Output Instants", *J.A.C.M.* 28, 358-371 91981).

29. Swiderski, J. (1984), "Unified Analysis of Local Flow Control Mechanisms in Message-Switched Networks", *IEEE Trans. Comm.* 32, 1286-1293.

30. Thareja, A.K. and Agrawala, A.K., On the Design of Optimal Policy for Sharing Finite Buffers", *IEEE Trans. Comm.* 32, 1984, pp. 737-740.

31. Van Dijk, N.M. and Veltkamp, J.P., "Product Forms for Stochastic Interference Systems", to appear in *Probability Engineering and Informational Sciences*, (1988) Vol. 3.

32. Van Dijk, N.M. and Tijms, H.C., "Insensitivity in Two-Node Blocking Models with Applications", Teletraffic Analysis and Computer Performance Evaluation, *North Holland*, 329-340 (1986).

33. Walrand, J., "Introduction to Queueing Networks", *Prentice Hall*, to appear in 1988.

34. Whitt, W., "Continuity of Generalized Semi-Markov Processes", *Math. Oper. Res.* 5, 494-501, 1982.

35. Whitt, W., "Blocking When Service is Required from Several Facilities Simultaneously", *AT&T Technical Journal*, Vol. 64, No. 8, 1807-1856, 1985.

36. Whittle, P., Partial Balance and Insensitivity", *J. Appl. Prob.* 22, 168-176, 1985.